

FIG. 1A

FIG. 1B

FIG. 1A

FIG. 1

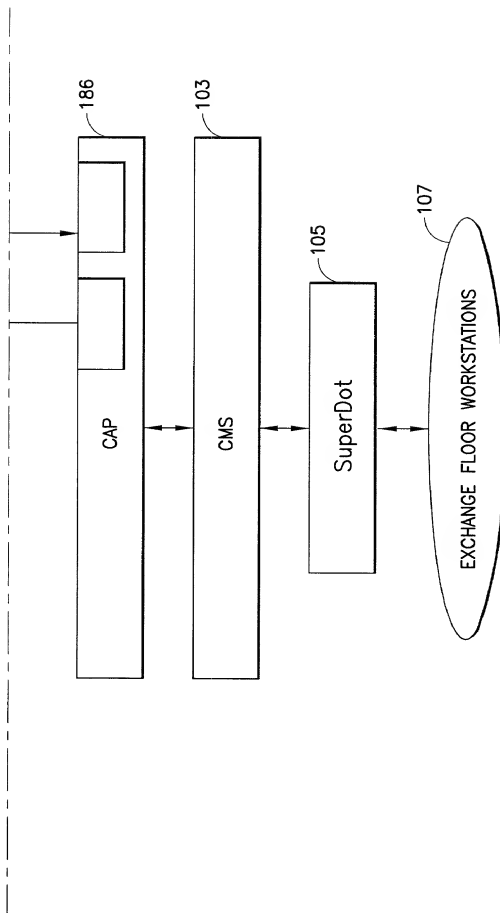


FIG.1B

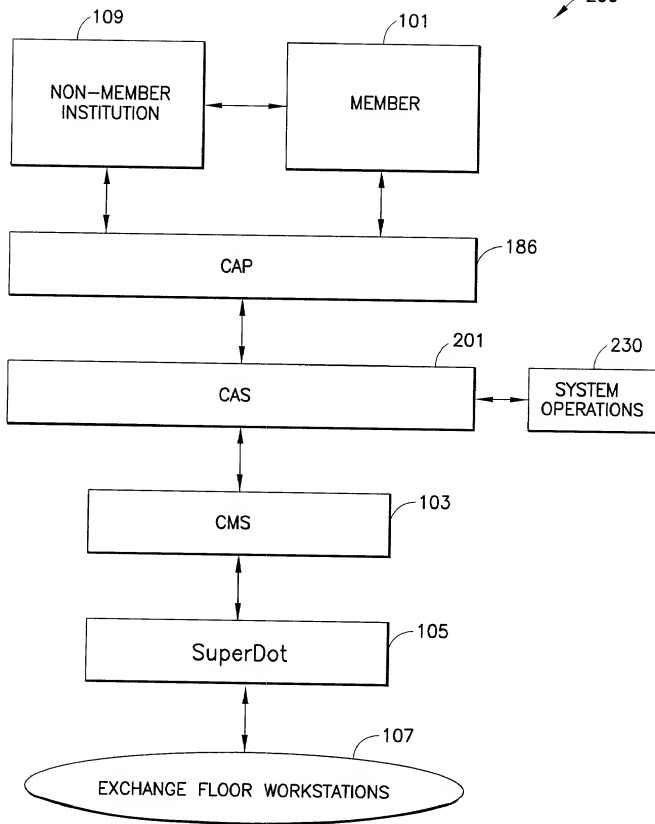


FIG.2

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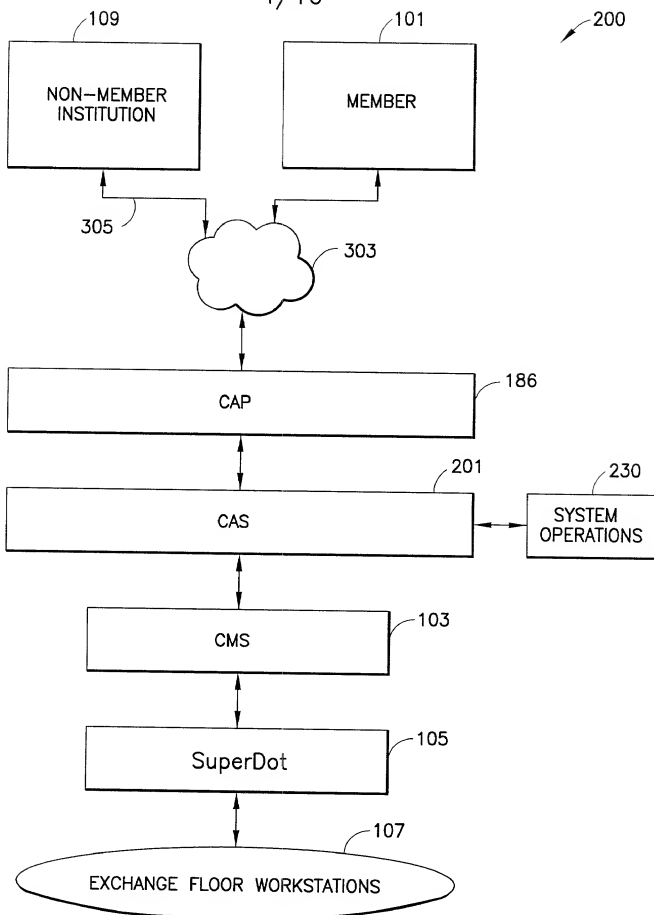


FIG.3

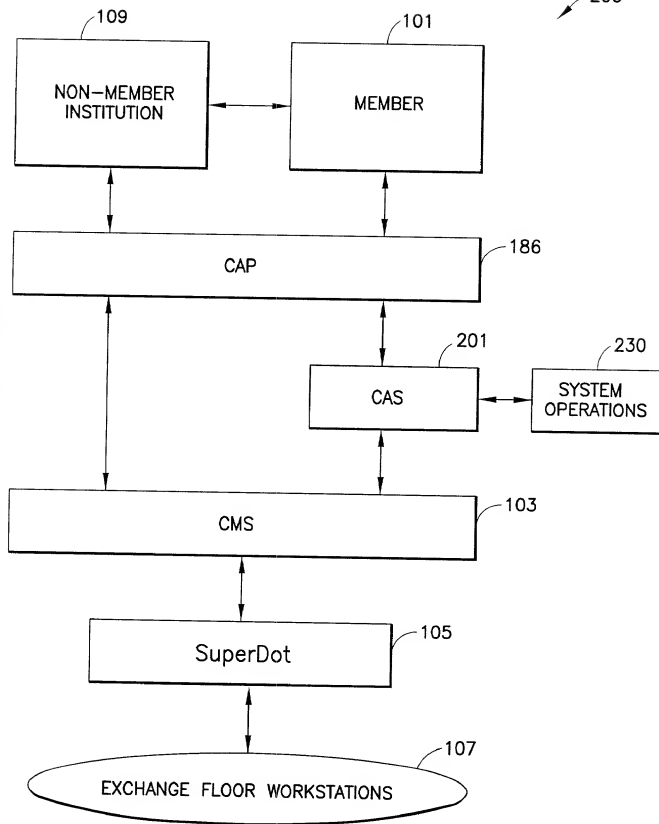


FIG. 4A

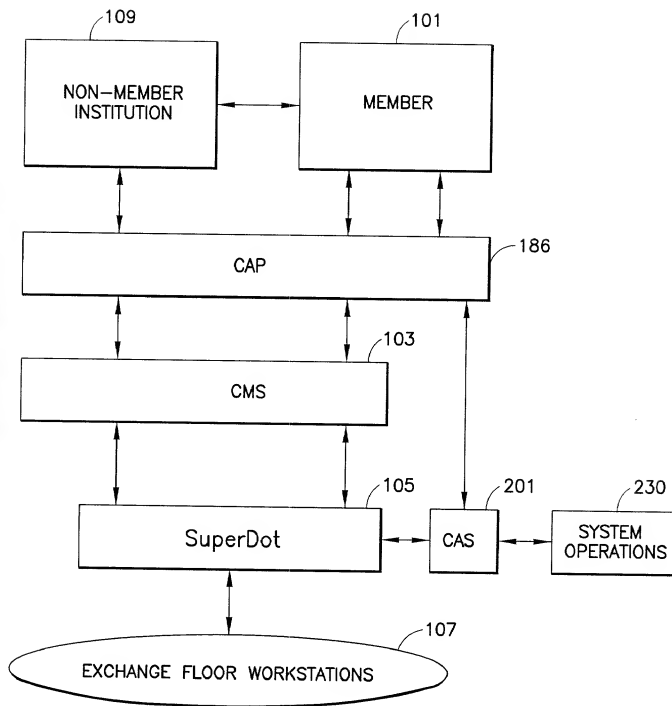


FIG.4B

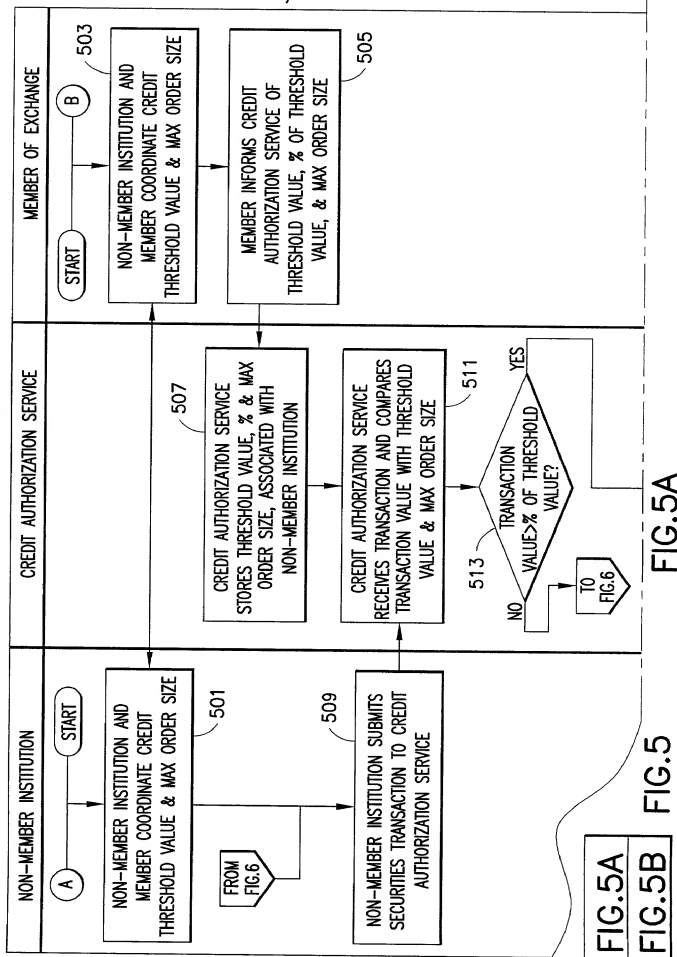
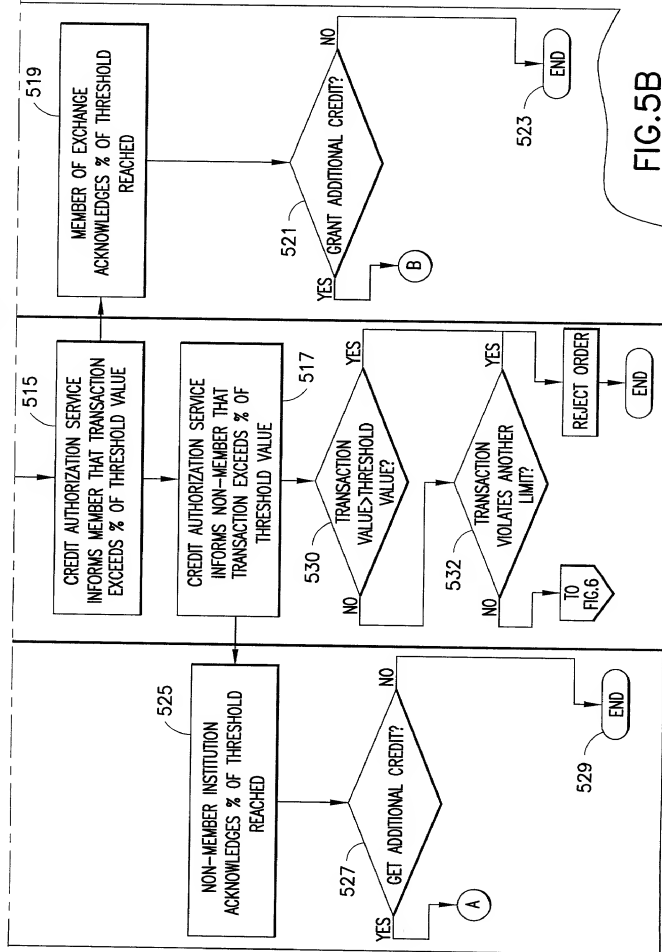


FIG. 5A

FIG. 5B

FIG. 5

FIG. 5A



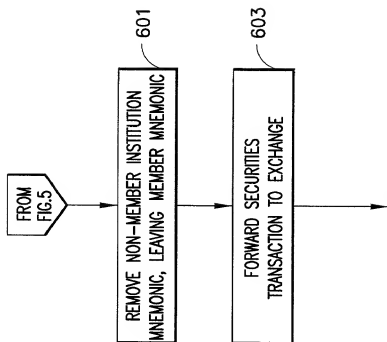


FIG. 6A
FIG. 6B

FIG. 6A

FIG. 6

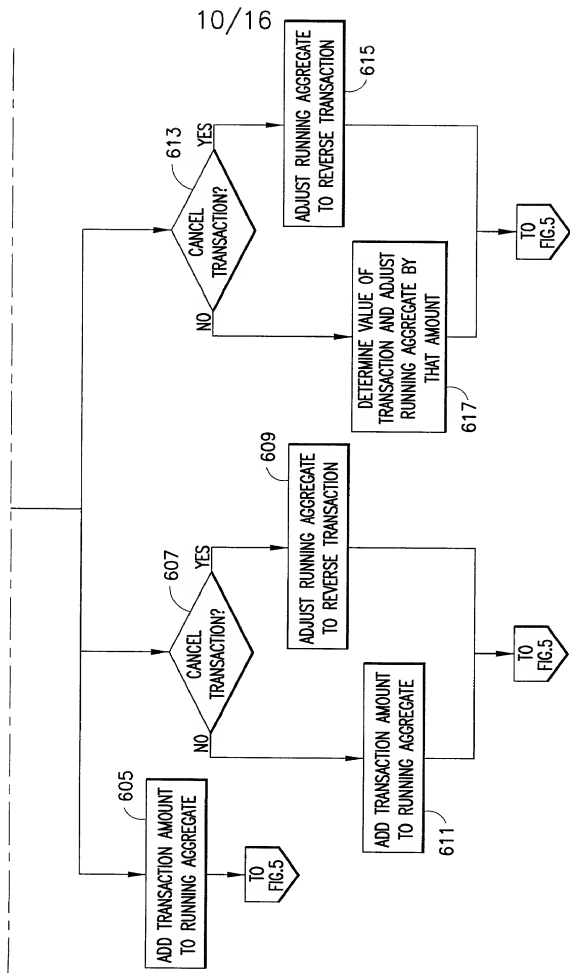


FIG. 6B

701 NON-MEMBER INSTITUTION	703 NON-MEMBER MNEMONIC	705 SPONSORING EXCHANGE MEMBER	707 EXCHANGE MEMBER MNEMONIC	709 THRESHOLD VALUE	711 % ALERT	713 MAX ORDER SIZE
instA	INA	member1	MEM1	1000	75%	250
instB	INB	member1	MEM1	300	80%	400
instC	INC	member1	MEM1	1500	100%	300
privA	PRIVA	member1	MEM1	5000	95%	100
instA	INA	member2	MEM2	4300	100%	2000
instD	IND	member2	MEM2	5800	100%	9999
privB	PRIVB	member2	MEM2	1000	50%	60
instE	INE	member3	MEM3	1000	65%	200

FIG.7

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LIMIT ORDER RECONCILED ACCORDING TO ABSOLUTE VALUE OF TRANSACTION PRICE			
800	TRADING DAY	206	
801	NON-MEMBER INSTITUTION	instB	
803	NON-MEMBER MNEMONIC	INB	
805	SPONSORING EXCHANGE MEMBER	member1	
807	EXCHANGE MEMBER MNEMONIC	MEM1	
809	THRESHOLD VALUE	300	
811	PERCENTAGE ALERT	80.00%	
	ALERT VALUE	240	
813	BEGINNING AGGREGATE	185	
	TRANSACTION(s)	ACTUAL	APPLIED
817	BUY	20	205
	SELL	-10	215
	BUY	5	220
	BUY	6	226
	BUY	6	232
	819 SELL	-5	237
	821 SELL	-4	241
	CANCEL SELL	4	245
	BUY	3	248
	SELL	-2	250
	SELL	-1	251
	SELL	-10	261
	BUY	2	263
	BUY	1	264
	NETTED TOTAL	15	
	APPLIED TOTAL		79

FIG.8

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LIMIT ORDER RECONCILED ACCORDING TO ABSOLUTE VALUE OF LIMIT PRICE, WITH CANCEL REVERSE			
TRADING DAY	206		
NON-MEMBER INSTITUTION	instB		
NON-MEMBER MNEMONIC	INB		
SPONSORING EXCHANGE MEMBER	member1		
EXCHANGE MEMBER MNEMONIC	MEM1		
THRESHOLD VALUE	300		
PERCENTAGE ALERT	80.00%		
ALERT VALUE	240		
BEGINNING AGGREGATE	185		
TRANSACTION(s)	ACTUAL	APPLIED	
BUY	20	20	205
SELL	-10	10	215
BUY	5	5	220
BUY	6	6	226
BUY	6	6	232
SELL	-5	5	237
SELL	-4	4	241
CANCEL SELL	4	-4	237
BUY	3	3	240
SELL	-2	2	242
SELL	-1	1	243
SELL	-10	10	253
BUY	2	2	255
BUY	1	1	256
NETTED TOTAL	15		
APPLIED TOTAL		71	

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FIG.9

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MARKET ORDERS RECONCILED ACCORDING TO EXECUTION PRICE			
TRADING DAY	206		
NON-MEMBER INSTITUTION	instB		
NON-MEMBER MNEMONIC	INB		
SPONSORING EXCHANGE MEMBER	member1		
EXCHANGE MEMBER MNEMONIC	MEM1		
THRESHOLD VALUE	300		
PERCENTAGE ALERT	80.00%		
ALERT VALUE	240		
BEGINNING AGGREGATE	185		
TRANSACTION(s)	ACTUAL	APPLIED	
BUY	20	20	205
SELL	-10	-10	195
BUY	5	5	200
BUY	6	6	206
BUY	6	6	212
SELL	-5	-5	207
SELL	-4	-4	203
CANCEL SELL	4	4	207
BUY	3	3	210
SELL	-2	-2	208
SELL	-1	-1	207
SELL	-10	-10	197
BUY	2	2	199
BUY	1	1	200
NETTED TOTAL	15		
APPLIED TOTAL		15	

FIG.10

T+3 RECONCILE		BEGINNING + DAILY APPLIED	RECONCILE T-3	AGGREGATE BEGINNING ON NEXT DAY
TRADING DAY	DAILY APPLIED			
...				0
200	100	100	0	100
201	60	160	0	160
202	80	240	-100	140
203	50	190	-60	130
204	90	220	-80	140
205	95	235	-50	185
206	79	264	-90	174
207				

FIG.11

T+1 RECONCILE		DAILY APPLIED	BEGINNING + DAILY APPLIED	RECONCILE T-1	AGGREGATE BEGINNING ON NEXT DAY
TRADING DAY					
...					0
200		100	100	-100	0
201		60	60	-60	0
202		80	80	-80	0
203		50	50	-50	0
204		90	90	-90	0
205		95	95	-95	0
206		79	79	-79	0
207					

FIG.12